



1997 US Year End Data

Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
67290		DREAMWORK FRN DUE 15OCT05	USD	USD 5,000,000.00	CHASE MANHATTAN BANK, NEW YORK,NOSTRO

Total US securities: USD 5,000,000.00

Total Investment Securities:
(extracted from audited, published NCB Annual Report; USD\$ = SAR 3.75) SAR 18,183,604,000.00

U.S. Traded Securities vs. Annual Reported Total Investment Securities % : 0.10%

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1998 US Year End Data

Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
67290		DREAMWORK FRN DUE 15OCT05	USD	USD 5,000,000.00	CHASE MANHATTAN BANK, NEW YORK,NOSTRO

Total US securities: USD 5,000,000.00

Total Investment Securities:
(extracted from audited, published NCB Annual Report; USD\$ = SAR 3.75) SAR 20,640,508,000.00

U.S. Traded Securities vs. Annual Reported Total Investment Securities % : 0.09%



1999 US Year End Data

Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
117260	US9128275P31	TSRY NOTE 5.5% AUG31,2001	USD	USD 150,000,000.00	DEUTSCHE BANK AG, NEW YORK
167290	US9128275Q14	US TR NOTE 5.625 30/09/01	USD	USD 50,000,000.00	CHEMICAL BANK, NEW YORK
132480	26152PAA30	Dream work Film 15-Oct- 06	USD	USD 5,000,000.00	J P MORGAN CHASE, NEW YORK

Total US securities: USD 205,000,000.00

Total Investment Securities: SAR 32,306,546,000.00
(extracted from audited, published NCB Annual Report; USD\$ = SAR 3.75)

U.S. Traded Securities vs. Annual Reported Total Investment Securities % : 2.38%

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2000 US Year End Data

Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
117260	US9128275P31	TSRY NOTE 5.5% AUG31,2001	USD	USD 150,000,000.00	DEUTSCHE BANK AG, NEW YORK
167290	US9128275Q14	US TR NOTE 5.625 30/09/01	USD	USD 50,000,000.00	CHEMICAL BANK, NEW YORK
BH134	805564CV1	SAST 1999-1 AF 2	USD	USD 3,000,000.00	CCM Int'l LT
BH129	US45254NBE67	IMPAC 2000-2 A-1	USD	USD 5,000,000.00	CCM International LT
BH136	921796EY0	VANDERBILT VMF 1998 C 1A2	USD	USD 5,000,000.00	CCM Int'l LT
BH138	039006BK6	ARCADIA AUTOMOBILE 1998-E A3	USD	USD 5,000,000.00	CCM Int'l LT
BH139	US126671KD79	COUNTRYWIDE CWL 2000- 4 MV2	USD	USD 2,000,000.00	CCM Int'l LT
BH140	US76110VBQ05	RESIDINTIAL FUNDING MORTGAGE SEC	USD	USD 15,000,000.00	CCM Int'l LT
BH141	US07383GAY26	Bear Stearns Asset Backed Securities	USD	USD 6,426,000.00	CCM Int'l LT
BH142	US79548KD544	Salomon Brothers Mortgage Securities VII 1998-NC 6 M1	USD	USD 5,000,000.00	CCM Int'l LT
BH143	126671HX7	COUNTRYWIDE CWL 2000- 2 MV1	USD	USD 5,000,000.00	CCM Int'l LT
BH145	US92928XAC74	WMC Mortgage Loan 1998- 1 M2	USD	USD 5,000,000.00	CCM Int'l LT
BH146	US00755WEZ59	ADVANTA MORTGAGE LOAN TRUST 1998-1 M1	USD	USD 5,000,000.00	CCM Int'l LT
		Various US Government Securities	USD	USD 20,142,682.00	LANGDON P. COOK/REFCO

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2000 US Year End Data

<u>Reference Number</u>	<u>Issue</u>	<u>Details</u>	<u>Currency</u>	<u>Nominal Value</u>	<u>Counterparty</u>
			Total US securities:	USD 281,568,682.00	
			Total Investment Securities: (extracted from audited, published NCB Annual Report; USD\$ = SAR 3.75)	SAR 39,325,334,000.00	
		U.S. Traded Securities vs. Annual Reported Total Investment Securities % :		2.68%	

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2001 US Year End Data

Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
BH129	US45254NBE67	IMPAC 2000-2 A-1	USD	USD 5,000,000.00	CCM International LT
BH136	921796EY0	VANDERBILT VMF 1998 C 1A2	USD	USD 5,000,000.00	CCM Int'l LT
BH138	039006BK6	ARCADIA AUTOMOBILE 1998-E A3	USD	USD 5,000,000.00	CCM Int'l LT
BH139	US126671KD79	COUNTRYWIDE CWL 2000- 4 MV2	USD	USD 2,000,000.00	CCM Int'l LT
BH140	US76110VBQ05	RESIDINTIAL FUNDING MORTGAGE SEC	USD	USD 15,000,000.00	CCM Int'l LT
BH141	US07383GAY26	Bear Stearns Asset Backed Securities	USD	USD 6,426,000.00	CCM Int'l LT
BH142	US79548KD544	Salomon Brothers Mortgage Securities VII 1998-NC 6 M1	USD	USD 5,000,000.00	CCM Int'l LT
BH143	126671HX7	COUNTRYWIDE CWL 2000- 2 MV1	USD	USD 5,000,000.00	CCM Int'l LT
BH145	US92928XAC74	WMC Mortgage Loan 1998- 1 M2	USD	USD 5,000,000.00	CCM Int'l LT
BH146	US00755WEZ59	ADVANTA MORTGAGE LOAN TRUST 1998-1 M1	USD	USD 5,000,000.00	CCM Int'l LT
BH147	US126671HY53	COUNTRYWIDE 2000-2 MV2	USD	USD 5,000,000.00	CCM Int'l LT
BH149	US65334UAA16	NEXTCARD CREDIT CARD MASTER NOTE TRUST	USD	USD 5,000,000.00	HSBC SEC INC
BH148	76110VCS5	RFMS2 1999-HS5	USD	USD 3,300,000.00	CCM Int'l LT
BH150	US126671JJ68	COUNTRYWIDE CWL 2000- 3 A	USD	USD 1,415,000.00	CCM Int'l LT
BH164	US66987XAE58	NOVASTAR HOME EQUITY LOAN 2000-2 M1	USD	USD 3,400,000.00	CCM Int'l LT

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2001 US Year End Data

Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
BH168	76110WDA1	Residential Asset Securities Corp.	USD	USD 8,500,000.00	CCM Int'l LT
BH167	US449670ES36	IMCHE HOME EQ. LOAN TRUST	USD	USD 2,625,000.00	CCM Int'l LT
BH152	US126671LS30	COUNTRYWIDE CWL 2001- A	USD	USD 5,000,000.00	CCM Int'l LT
BH155	US126671LM69	COUNTRYWIDE CWL 2001-1- AV2	USD	USD 10,000,000.00	CCM Int'l LT
BH156	US126671LN43	COUNTRYWIDE CWL 2001-1- MV1	USD	USD 3,000,000.00	CCM Int'l LT
BH157	US126671LP90	COUNTRYWIDE CWL 2001-1- MV2	USD	USD 2,500,000.00	CCM Int'l LT
BH158	US126671LQ73	COUNTRYWIDE CWL 2001-1- BV1	USD	USD 1,000,000.00	CCM Int'l LT
BH166	00755WCZ7	ADVANTA MORTGAGE LOAN TRUST 1997-1 A6	USD	USD 28,000,000.00	CCM Int'l LT
BH173	US66987XAF24	NOVASTAR HOME EQUITY LOAN 2000-2 M2	USD	USD 1,000,000.00	CCM Int'l LT
BH175	US64352VBW00	New Century Home (NCHET)	USD	USD 1,502,062.98	CCM Int'l LT
BH177	US66987XAE58	NOVASTAR HOME EQUITY LOAN 2000-2 M1	USD	USD 3,400,000.00	CCM Int'l LT
BH180	US161542AH89	CHASE FUNDING LOAN ACQUISITION TR 2001-C1 2M1	USD	USD 2,000,000.00	CCM Int'l LT
		Various US Government Securities	USD	USD 23,184,663.00	LANGDON P. COOK/REFCO

Total US securities: USD 168,252,725.98

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2001 US Year End Data

Reference Number**Issue****Details****Currency****Nominal Value****Counterparty**

			Total Investment Securities: (extracted from audited, published NCB Annual Report; USD\$ = SAR 3.75)	SAR 40,103,396,000.00	
			U.S. Traded Securities vs. Annual Reported Total Investment Securities % :	1.57%	

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2002 US Year End Data

Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
	921796EY0	Vanderbilt VMF 1998 C 1A2	USD	USD 5,000,000.00	CCM International -New York
SEC377	US45254NBE67	IMPAC 2000 - 2 A -1	USD	USD 5,000,000.00	CCM International -New York
SEC388	126671KD7	COUNTRYWIDE CWL 2000- 4 MV2	USD	USD 2,000,000.00	CCM International -New York
SEC389	US76110VBQ05	Residential Funding Mortgage Securities	USD	USD 15,000,000.00	CCM International -New York
SEC390	07383GAY2	Bear Stearns Asset Backed Securities	USD	USD 6,426,000.00	CCM International -New York
SEC391	US79548KD544	Salomon Brothers Mortgage Securities VII 1998-NC 6 M1	USD	USD 5,000,000.00	CCM International -New York
SEC392	126671HX7	COUNTRYWIDE CWL 2000- 2 MV1	USD	USD 5,000,000.00	CCM International -New York
SEC394	US92928XAC74	WMC Mortgage Loan 1998- 1 M2	USD	USD 1,154,193.79	CCM International -New York
SEC396	126671HY5	COUNTRYWIDE CWL 2000- 2 MV2	USD	USD 5,000,000.00	CCM International -New York
SEC397	US76110VCS51	RFMS2 1999-HS5 A	USD	USD 3,300,000.00	CCM International -New York
SEC398	65334UAA1	Nextcard credit (NCMNT 2000-1A A)	USD	USD 5,000,000.00	HSBC Securities , INC - New York
SEC400	US126671JJ68	COUNTRYWIDE CWL 2000-3 A	USD	USD 1,415,000.00	CCM International -New York
SEC402	US126671LS30	COUNTRYWIDE CWL 2001- A	USD	USD 5,000,000.00	CCM International -New York
SEC405	US126671LM69	COUNTRYWIDE CWL 2001-1- AV2	USD	USD 10,000,000.00	CCM International -New York
SEC406	US126671LN43	COUNTRYWIDE CWL 2001-1- MV1	USD	USD 3,000,000.00	CCM International -New York

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2002 US Year End Data

Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
SEC407	US126671LP90	COUNTRYWIDE CWL 2001-1- MV2	USD	USD 2,500,000.00	CCM International -New York
SEC408	US126671LQ73	COUNTRYWIDE CWL 2001-1- BV1	USD	USD 1,000,000.00	CCM International -New York
SEC414	66987XAE5	NOVASTAR HOME EQUITY LOAN 2000-2 M1	USD	USD 3,400,000.00	CCM International -New York
SEC416	00755WCZ7	Advanta Mortgage Loan Trust 1997-1 A6	USD	USD 28,000,000.00	CCM International -New York
SEC417	US449670ES36	IMCHE Home Equity Loan Trust 1998-4 A	USD	USD 2,625,000.00	CCM International -New York
SEC418	US76110WDA18	Residential Asset Securities Corp. 1998-KS1 AII1	USD	USD 8,500,000.00	CCM International -New York
SEC423	US66987XAF24	NOVASTAR HOME EQUITY LOAN 2000-2 M2	USD	USD 1,000,000.00	CCM International -New York
SEC425	US64352VBW00	New Century Home (NCHET)	USD	USD 1,625,000.00	CCM International -New York
SEC427	66987XAE5	NOVASTAR HOME EQUITY LOAN 2000-2 M1	USD	USD 3,400,000.00	CCM International -New York
SEC434	US161542AH89	CHASE FUNDING LOAN ACQUITION TR 2001-C1 2M1	USD	USD 2,000,000.00	CCM International -New York
	039006BK6	Arcadia Automobile1998-E	USD	USD 5,000,000.00	CCM International -New York
		Various US Government Securities	USD	USD 23,068,443.00	LANGDON P. COOK/REFCO

Total US securities: USD 159,413,636.79

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<u>Reference Number</u>	<u>Issue</u>	<u>Details</u>	<u>Currency</u>	<u>Nominal Value</u>	<u>Counterparty</u>
		Total Investment Securities: (extracted from audited, published NCB Annual Report; USD\$ = SAR 3.75)		SAR 46,181,972,000.00	
		U.S. Traded Securities vs. Annual Reported Total Investment Securities % :		1.29%	

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Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
SEC388	US126671KD79	COUNTRYWIDE CWL 2000- 4 MV2	USD	USD 1,849,438.35	CCM International -New York
SEC390	US07383GAY26	Bear Stearns Asset Backed Securities	USD	USD 6,426,000.00	CCM International -New York
SEC391	US79548KD544	Salomon Brothers Mortgage Securities VII 1998-NC 6 M1	USD	USD 1,966,246.52	CCM International -New York
SEC392	US126671HX70	COUNTRYWIDE CWL 2000- 2 MV1	USD	USD 5,000,000.00	CCM International -New York
SEC394	US92928XAC74	WMC Mortgage Loan 1998- 1 M2	USD	USD 608,545.35	CCM International -New York
SEC396	US126671HY53	COUNTRYWIDE CWL 2000- 2 MV2	USD	USD 5,000,000.00	CCM International -New York
SEC398	US65334UAA16	Nextcard credit (NCMNT 2000-1A A)	USD	USD 159,914.55	HSBC Securities , INC - New York
SEC400	US126671JJ68	COUNTRYWIDE CWL 2000-3 A	USD	USD 49,232.70	CCM International -New York
SEC402	US126671LS30	COUNTRYWIDE CWL 2001- A	USD	USD 1,199,996.70	CCM International -New York
SEC405	US126671LM69	COUNTRYWIDE CWL 2001-1- AV2	USD	USD 1,680,878.72	CCM International -New York
SEC406	US126671LN43	COUNTRYWIDE CWL 2001-1- MV1	USD	USD 3,000,000.00	CCM International -New York
SEC407	US126671LP90	COUNTRYWIDE CWL 2001-1- MV2	USD	USD 2,500,000.00	CCM International -New York
SEC408	US126671LQ73	COUNTRYWIDE CWL 2001-1- BV1	USD	USD 1,000,000.00	CCM International -New York
SEC414	US66987XAE58	NOVASTAR HOME EQUITY LOAN 2000-2 M1	USD	USD 3,400,000.00	CCM International -New York
SEC417	US449670ES36	IMCHE Home Equity Loan Trust 1998-4 A	USD	USD 150,276.78	CCM International -New York

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2003 US Year End Data

Reference Number	Issue	Details	Currency	Nominal Value	Counterparty
SEC418	US76110WDA18	Residential Asset Securities Corp. 1998-KS1 AII1	USD	USD 387,100.43	CCM International -New York
SEC423	US66987XAF24	NOVASTAR HOME EQUITY LOAN 2000-2 M2	USD	USD 1,000,000.00	CCM International -New York
SEC425	US64352VBW00	New Century Home (NCHET)	USD	USD 215,016.92	CCM International -New York
SEC427	US66987XAE58	NOVASTAR HOME EQUITY LOAN 2000-2 M1	USD	USD 3,400,000.00	CCM International -New York
SEC434	US161542AH89	CHASE FUNDING LOAN ACQUITION TR 2001-C1 2M1	USD	USD 2,000,000.00	CCM International -New York
SEC563	US23335LAD38	DVI RECEIVABLES CORP.	USD	USD 10,000,000.00	RW Pressprich
SEC589	US67571YAA10	OCTAGON INVESTMENT PARTNERS, LTD	USD	USD 12,000,000.00	Bear Stearn
		Various US Government Securities	USD	USD 25,933,388.50	LANGDON P. COOK/REFCO

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2003 US Year End Data

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Total US securities:

USD 88,926,035.52

Total Investment Securities:

(extracted from audited, published NCB Annual Report; USD\$ = SAR 3.75)

SAR 47,867,773,000.00

U.S. Traded Securities vs. Annual Reported Total Investment Securities % :

0.70%

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